



AQR Large Cap Multi-Style Fund

March 31, 2024

Portfolio Exposures

NAV: \$1,179,710,930

Asset Class	Security Description	Exposure	Quantity
Equity	AbbVie Ord Shs	1,918,241	10,534
Equity	Accenture Ord Shs Class A	1,362,871	3,932
Equity	Acuity Brands Ord Shs	11,190,992	41,644
Equity	Adobe Ord Shs	10,327,144	20,466
Equity	Advanced Micro Devices Ord Shs	1,023,198	5,669
Equity	AGCO Ord Shs	9,740,355	79,177
Equity	Air Lease Ord Shs Class A	382,765	7,441
Equity	Albertsons Company Ord Shs Class A	94,529	4,409
Equity	Allison Transmission Holdings Ord Shs	10,573,362	130,278
Equity	Alphabet Ord Shs Class C	18,004,440	118,248
Equity	Altria Group Ord Shs	1,250,542	28,669
Equity	Amazon Com Ord Shs	24,640,449	136,603
Equity	Amdocs Ord Shs	322,892	3,573
Equity	American International Group Ord Shs	8,260,146	105,669
Equity	APA Ord Shs	611,586	17,789
Equity	APPLE	58,443,814	340,820
Equity	Applied Material Ord Shs	10,396,673	50,413
Equity	AppLovin Ord Shs Class A	2,956,179	42,707
Equity	ARAMARK Ord Shs	3,130,668	96,269
Equity	Arch Capital Group Ord Shs	2,312,664	25,018
Equity	Archer Daniels Midland Ord Shs	2,126,809	33,861
Equity	Arrow Electronics Ord Shs	11,413,970	88,166
Equity	Assurant Ord Shs	8,197,852	43,550
Equity	Assured Guaranty Ord Shs	3,560,498	40,808
Equity	AT&T	1,616,754	91,861
Equity	Autonation Ord Shs	9,219,660	55,681
Equity	Avis Budget Group Ord Shs	661,529	5,402
Equity	Avnet Ord Shs	4,022,078	81,123
Equity	AXIS Capital Holdings Ord Shs	8,696,360	133,749
Equity	Baker Hughes Ord Shs Class A	1,345,561	40,166
Equity	Bank of New York Mellon Ord Shs	3,830,866	66,485
Equity	Bank Ozk Ord Shs	835,100	18,370
Equity	Berkshire Hathaway Ord Shs Class B	18,337,616	43,607
Equity	Berry Global Group Ord Shs	1,121,602	18,545
Equity	Best Buy Ord Shs	1,685,060	20,542
Equity	Booking Holdings Ord Shs	6,047,676	1,667
Equity	Booz Allen Hamilton Holding Ord Shs Class A	3,650,436	24,592
Equity	Broadcom Ord Shs	15,545,734	11,729



Equity	Builders FirstSource Ord Shs	9,999,973	47,950
Equity	Bunge Global Ord Shs	4,056,511	39,568
Equity	Cadence Design Systems Ord Shs	7,923,632	25,455
Equity	Capital One Financial Ord Shs	3,558,918	23,903
Equity	Capri Holdings Ord Shs	968,242	21,374
Equity	Cardinal Health Ord Shs	9,683,155	86,534
Equity	Centene Ord Shs	5,222,609	66,547
Equity	CF Industries Holdings Ord Shs	459,818	5,526
Equity	Chesapeake Energy Ord Shs	2,117,174	23,834
Equity	CHEVRON	3,637,642	23,061
Equity	Chubb Ord Shs	1,096,120	4,230
Equity	Cigna Ord Shs	7,588,492	20,894
Equity	CIRRUS LOGIC	342,287	3,698
Equity	Cisco Systems Ord Shs	7,899,206	158,269
Equity	Citigroup Ord Shs	12,644,585	199,946
Equity	Cleveland Cliffs Ord Shs	2,381,992	104,749
Equity	CNA Financial Ord Shs	2,865,639	63,092
Equity	Cognizant Technology Solutions Ord Shs Class A	693,617	9,464
Equity	COMCAST	1,734,607	40,014
Equity	Concentrix Ord Shs	359,641	5,431
Equity	Core & Main Ord Shs Class A	1,270,721	22,196
Equity	Corebridge Financial Ord Shs	8,158,630	283,976
Equity	Crane Ord Shs	2,357,613	17,447
Equity	CrowdStrike Holdings Ord Shs Class A	374,449	1,168
Equity	Cummins Ord Shs	4,420,339	15,002
Equity	Curtiss Wright Ord Shs	1,789,021	6,990
Equity	CVS Health Ord Shs	6,885,202	86,324
Equity	Dicks Sporting Ord Shs	1,276,980	5,679
Equity	DocuSign Ord Shs	1,648,761	27,687
Equity	DropBox Ord Shs Class A	1,489,128	61,281
Equity	DXC Technology Ord Shs	5,150,700	242,843
Equity	EAGLE MATERIALS	1,690,829	6,222
Equity	eBay Ord Shs	1,145,590	21,705
Equity	Elevance Health Ord Shs	12,681,414	24,456
Equity	Eli Lilly Ord Shs	1,333,423	1,714
Equity	EMCOR Group Ord Shs	6,733,646	19,228
Equity	EOG Resources Ord Shs	1,042,919	8,158
Equity	ESAB Ord Shs	772,774	6,989
Equity	Euronet Worldwide Ord Shs	1,100,399	10,010
Equity	Everest Group Ord Shs	14,371,215	36,154
Equity	Expedia Group Ord Shs	4,421,362	32,097
Equity	EXXON MOBIL	14,917,777	128,336
Equity	Ferguson Ord Shs	555,904	2,545
Equity	First American Financial Ord Shs	363,797	5,959



Equity	First Citizens Bancshares Ord Shs Class A	5,791,170	3,542
Equity	Fiserv Ord Shs	833,941	5,218
Equity	FNB Ord Shs	428,203	30,369
Equity	Fortinet Ord Shs	540,674	7,915
Equity	Gap Ord Shs	1,749,756	63,512
Equity	Gates Industrial Ord Shs	5,121,590	289,192
Equity	Generac Holdings Ord Shs	790,393	6,266
Equity	GENERAL ELECTRIC	11,502,481	65,530
Equity	General Motors Ord Shs	5,771,150	127,258
Equity	Gilead Sciences Ord Shs	1,260,193	17,204
Equity	Global Payments Ord Shs	2,499,709	18,702
Equity	GOOGLE	20,663,826	136,910
Equity	H&R Block Ord Shs	4,776,537	97,262
Equity	Hartford Financial Services Group Ord Shs	4,336,550	42,082
Equity	Hawaiian Electric Industries Ord Shs	5,053,141	448,371
Equity	HERTZ GLOBAL HLDGS Ord Shs	779,218	99,517
Equity	Hewlett Packard Enterprise Ord Shs	10,585,253	597,025
Equity	HF Sinclair Ord Shs	8,046,114	133,280
Equity	Howmet Aerospace Ord Shs	2,742,401	40,076
Equity	HP Ord Shs	7,890,895	261,115
Equity	Huntington Ingalls Industries Ord Shs	4,741,634	16,268
Equity	International Paper Ord Shs	552,016	14,147
Equity	Intuit Ord Shs	390,000	600
Equity	Jabil Ord Shs	8,112,280	60,562
Equity	Janus Henderson Group Ord Shs	1,576,155	47,922
Equity	JAZZ PHARMACEUTICALS	1,486,585	12,345
Equity	JPMORGAN CHASE	6,653,565	33,218
Equity	Kohl's Ord Shs	1,066,628	36,591
Equity	Kroger Ord Shs	8,453,526	147,970
Equity	Lam Research Ord Shs	12,364,200	12,726
Equity	Lennar A Ord Shs	9,884,379	57,474
Equity	Loews Ord Shs	516,479	6,597
Equity	LyondellBasell Industries Ord Shs Class A	2,162,506	21,143
Equity	Macys Ord Shs	4,281,758	214,195
Equity	Manhattan Associates Ord Shs	1,237,137	4,944
Equity	Manpower Ord Shs	4,442,638	57,221
Equity	Marathon Petroleum Ord Shs	8,308,248	41,232
Equity	Markel Group Ord Shs	1,013,306	666
Equity	McKesson Ord Shs	5,017,400	9,346
Equity	MDU Resources Group Ord Shs	725,054	28,772
Equity	Meta Platforms Ord Shs Class A	31,445,190	64,758
Equity	MetLife Ord Shs	747,770	10,090
Equity	MGIC Investment Ord Shs	6,311,132	282,251
Equity	MICROSOFT	79,454,234	188,853



Equity	Molina Healthcare Ord Shs	10,610,096	25,826
Equity	Molson Coors Beverage Company Ord Shs Class B	8,293,337	123,321
Equity	Mosaic Ord Shs	3,963,918	122,117
Equity	MSC Industrial Ord Shs Class A	3,587,957	36,974
Equity	Murphy USA Ord Shs	5,063,098	12,078
Equity	NCR Voyix Ord Shs	3,626,073	287,100
Equity	Netflix Ord Shs	386,262	636
Equity	NewMarket Ord Shs	2,698,404	4,252
Equity	Nutanix Ord Shs Class A	374,764	6,072
Equity	NVIDIA Ord Shs	52,167,037	57,735
Equity	Old Republic International Ord Shs	5,073,316	165,147
Equity	ON Semiconductor Ord Shs	647,093	8,798
Equity	Oshkosh Ord Shs	5,765,468	46,231
Equity	Ovintiv Ord Shs	3,058,830	58,937
Equity	Owens Corning Ord Shs	12,781,884	76,630
Equity	PACCAR Ord Shs	11,811,053	95,335
Equity	Palantir Technologies Ord Shs Class A	1,339,665	58,221
Equity	PayPal Holdings Ord Shs	1,186,058	17,705
Equity	Penske Automotive Group Voting Ord Shs	8,319,482	51,358
Equity	Phillips 66 Ord Shs	1,234,197	7,556
Equity	Phinia Ord Shs	580,831	15,114
Equity	Pioneer Natural Resource Ord Shs	1,536,150	5,852
Equity	Playtika Holding Ord Shs	872,903	123,816
Equity	Popular Ord Shs	5,682,774	64,511
Equity	Prudential Financial Ord Shs	830,488	7,074
Equity	Pultegroup Ord Shs	12,270,793	101,731
Equity	Pure Storage Ord Shs Class A	1,059,088	20,371
Equity	PVH Ord Shs	2,048,125	14,566
Equity	QUALCOMM Ord Shs	3,731,372	22,040
Equity	Reinsurance Group of America Ord Shs	7,953,407	41,235
Equity	Reliance Ord Shs	5,919,999	17,715
Equity	RenaissanceRe Holding Ord Shs	8,002,301	34,048
Equity	RingCentral Ord Shs Class A	1,860,501	53,555
Equity	Ryder System Ord Shs	6,443,626	53,612
Equity	SALESFORCE.COM	5,317,032	17,654
Equity	Schneider National Ord Shs Class B	2,197,687	97,071
Equity	Seaboard Ord Shs	2,314,775	718
Equity	Skyworks Solutions Ord Shs	4,493,114	41,480
Equity	Snap On Ord Shs	4,740,705	16,004
Equity	State Street Ord Shs	5,669,025	73,319
Equity	Synchrony Financial Ord Shs	11,152,988	258,650
Equity	TD Synnex Ord Shs	3,747,342	33,133
Equity	Teradata Ord Shs	1,300,008	33,618
Equity	Textron Ord Shs	9,315,091	97,103



Equity	Timken Ord Shs	2,042,715	23,364
Equity	Toll Brothers Ord Shs	10,825,035	83,675
Equity	Trane Technologies Ord Shs	530,453	1,767
Equity	Travel Leisure Ord Shs	547,079	11,174
Equity	Travelers Companies Ord Shs	1,538,256	6,684
Equity	U Haul Holding Ord Shs	107,051	1,585
Equity	United Airlines Holdings Ord Shs	1,000,453	20,895
Equity	UNITED RENTALS	5,364,337	7,439
Equity	United Therapeutics Ord Shs	6,705,527	29,190
Equity	UnitedHealth Group Ord Shs	2,859,861	5,781
Equity	Unum Ord Shs	14,217,056	264,947
Equity	US Steel Corp Ord Shs	208,916	5,123
Equity	Valero Energy Ord Shs	9,003,385	52,747
Equity	VeriSign Ord Shs	1,672,994	8,828
Equity	Vertex Pharmaceuticals Ord Shs	331,064	792
Equity	Vertiv Holdings Ord Shs Class A	1,861,504	22,793
Equity	Viatris Ord Shs	5,533,545	463,446
Equity	Victoria s Secret Ord Shs	738,630	38,113
Equity	Visa Ord Shs Class A	340,199	1,219
Equity	Voya Financial Ord Shs	2,404,765	32,532
Equity	Walgreen Boots Alliance Ord Shs	2,532,915	116,778
Equity	WALMART	2,026,826	33,685
Equity	WELLS FARGO	1,373,652	23,700
Equity	Wesco International Ord Shs	2,454,100	14,328
Equity	Western Union Ord Shs	11,963,832	855,782
Equity	Williams Sonoma Ord Shs	10,907,473	34,351
Equity	Woodward Ord Shs	654,085	4,244
Equity	Zoom Video Communications Ord Shs Class A	7,238,289	110,728
Equity	E-Mini S&P 500 Index Future	46,500,998	177

Disclosures:

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